

1/21

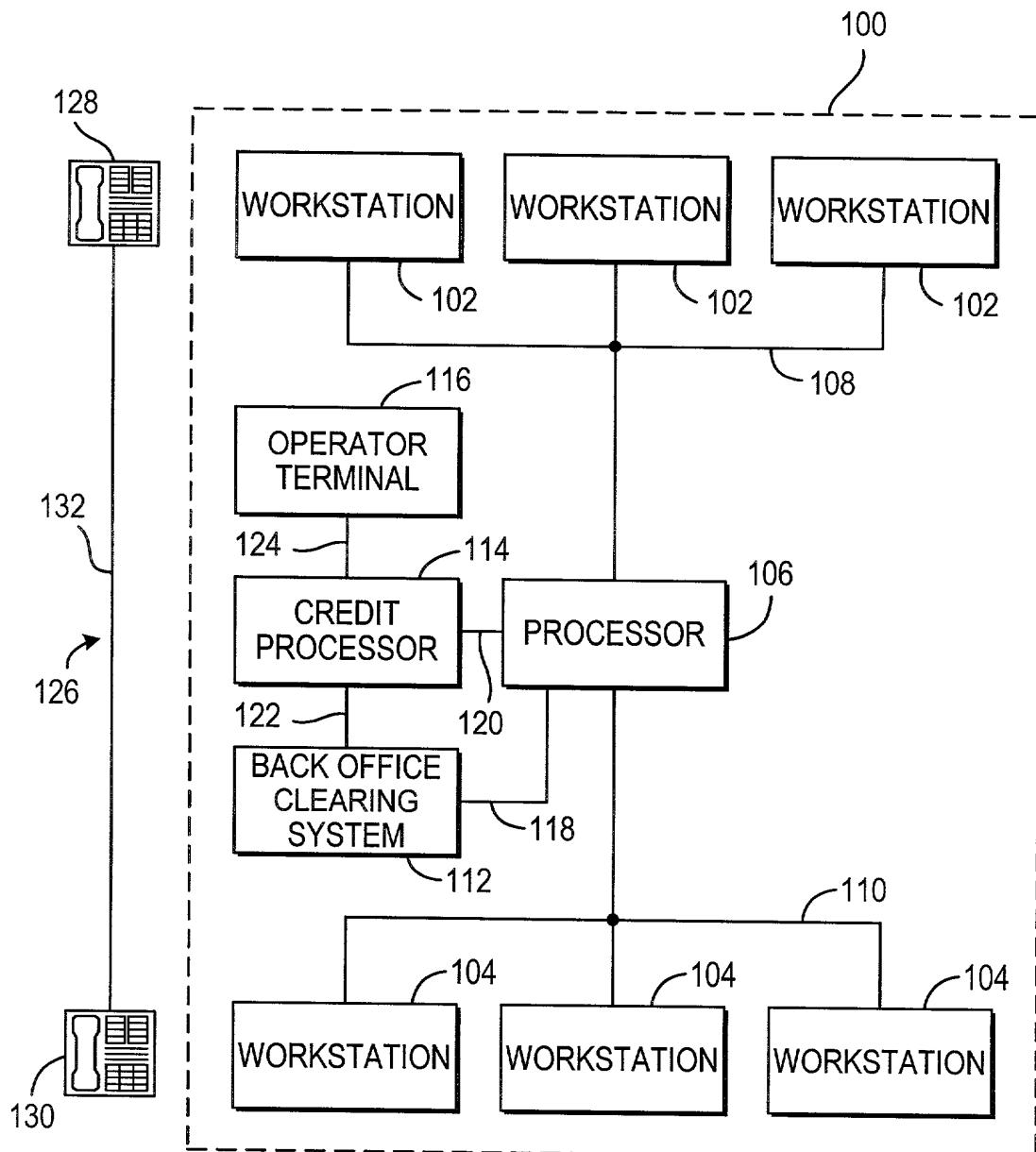
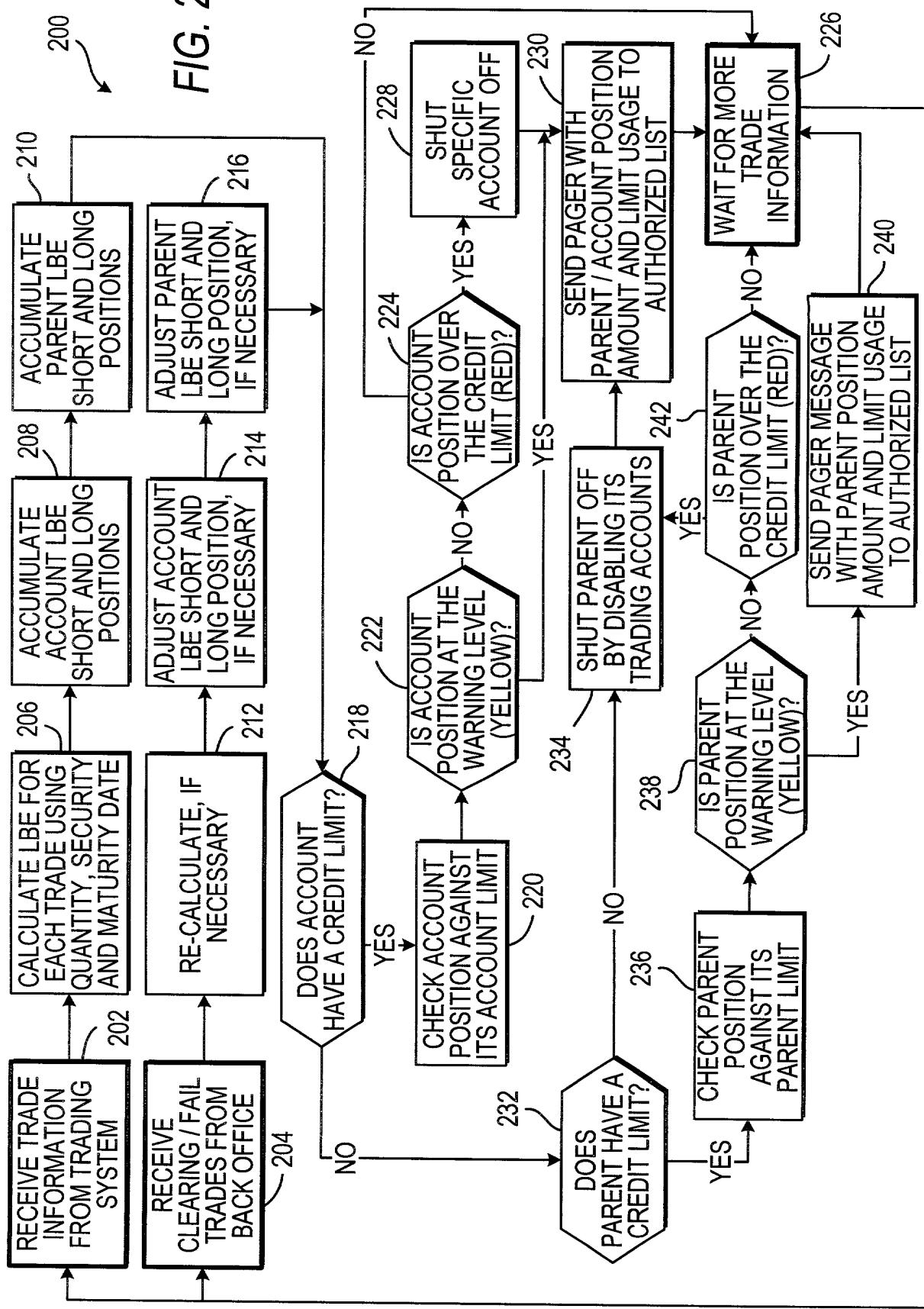


FIG. 1

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FIG. 2



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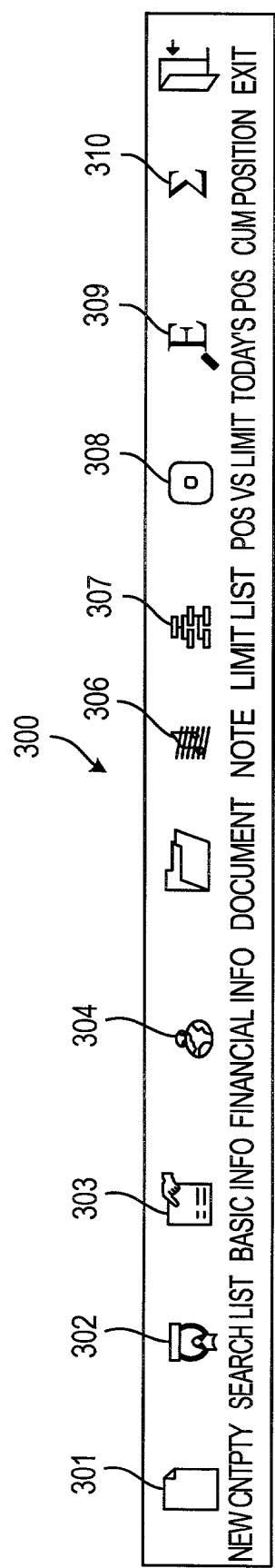


FIG. 3

4/21

EDIT BASIC INFORMATION FOR COUNTERPARTY													
BASIC INFORMATION 422 <table border="1"> <tr> <td>COUNTERPARTY ID: <u>1788</u></td> <td>CREDIT STATUS: <u>FROZEN</u> <input checked="" type="checkbox"/></td> </tr> <tr> <td>COUNTERPARTY NAME: <u>REPUBLIC TRADING</u></td> <td>430 SHORT NAME: <u>RETRADE</u> 428 432 426</td> </tr> <tr> <td>DATE FORMED: <u>010/00/0000</u></td> <td>RPT CNTRY CDE: <u>TOGO</u> <input checked="" type="checkbox"/></td> </tr> <tr> <td>TAX NBR: <u>123 456 7890</u></td> <td>440 TYPE: <u>OPARENT</u> <input checked="" type="checkbox"/> <u>LEGAL ENTITY</u> 438 436</td> </tr> <tr> <td colspan="2">444 PARENT NAME: <u>REPUBLIC HOLDINGS</u></td> </tr> <tr> <td colspan="2">DATE MODIFIED: <u>08/12/1999 17:01:11</u> USER MODIFIED: <u>JJONES</u></td> </tr> </table>		COUNTERPARTY ID: <u>1788</u>	CREDIT STATUS: <u>FROZEN</u> <input checked="" type="checkbox"/>	COUNTERPARTY NAME: <u>REPUBLIC TRADING</u>	430 SHORT NAME: <u>RETRADE</u> 428 432 426	DATE FORMED: <u>010/00/0000</u>	RPT CNTRY CDE: <u>TOGO</u> <input checked="" type="checkbox"/>	TAX NBR: <u>123 456 7890</u>	440 TYPE: <u>OPARENT</u> <input checked="" type="checkbox"/> <u>LEGAL ENTITY</u> 438 436	444 PARENT NAME: <u>REPUBLIC HOLDINGS</u>		DATE MODIFIED: <u>08/12/1999 17:01:11</u> USER MODIFIED: <u>JJONES</u>	
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CONTACT INFORMATION 424 <table border="1"> <tr> <td>NAME: <u>JOHN SMITH</u></td> <td>DEPT: <u>ACCOUNTING</u></td> </tr> <tr> <td>PHONE: <u>555 - 1234</u></td> <td>TITLE: <u>VP</u></td> </tr> </table>		NAME: <u>JOHN SMITH</u>	DEPT: <u>ACCOUNTING</u>	PHONE: <u>555 - 1234</u>	TITLE: <u>VP</u>								
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PHONE: <u>555 - 1234</u>	TITLE: <u>VP</u>												
PARENT INFORMATION 404 <table border="1"> <tr> <td>PARENT ID: <u>1661</u></td> <td>448 CLASSIFICATION: <u>HOLDINGS COMPANY</u></td> </tr> <tr> <td>PARENT NAME: <u>REPUBLIC HOLDINGS</u></td> <td>452 STATE: <u>ITALY</u> 456</td> </tr> <tr> <td colspan="2">GEO.REGION: <u>EUROPE</u> 458</td> </tr> </table>		PARENT ID: <u>1661</u>	448 CLASSIFICATION: <u>HOLDINGS COMPANY</u>	PARENT NAME: <u>REPUBLIC HOLDINGS</u>	452 STATE: <u>ITALY</u> 456	GEO.REGION: <u>EUROPE</u> 458							
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PARENT NAME: <u>REPUBLIC HOLDINGS</u>	452 STATE: <u>ITALY</u> 456												
GEO.REGION: <u>EUROPE</u> 458													
ADDRESS INFORMATION 408 <table border="1"> <tr> <td>TYPE: <u>CREDIT MAILING</u></td> </tr> <tr> <td>ADDR STREET1: <u>1 MAIN STREET</u></td> </tr> <tr> <td>ADDR STREET2: <u>SUITE 100</u></td> </tr> <tr> <td>CITY: <u>NEW YORK</u></td> </tr> <tr> <td>STATE: <u>NY</u></td> <td>442 POSTAL CODE: <u>10001</u></td> </tr> <tr> <td colspan="2">COUNTRY: <u>UNITED STATES</u></td> </tr> <tr> <td colspan="2">GEO REGION: <u>NORTH AMERICA</u></td> </tr> </table>		TYPE: <u>CREDIT MAILING</u>	ADDR STREET1: <u>1 MAIN STREET</u>	ADDR STREET2: <u>SUITE 100</u>	CITY: <u>NEW YORK</u>	STATE: <u>NY</u>	442 POSTAL CODE: <u>10001</u>	COUNTRY: <u>UNITED STATES</u>		GEO REGION: <u>NORTH AMERICA</u>			
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DESCRIPTOR INFORMATION 446 <table border="1"> <tr> <td>CLASSIFICATION</td> <td>410 PRIMARY DEALER</td> </tr> </table>		CLASSIFICATION	410 PRIMARY DEALER										
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GEO.REGION: <u>EUROPE</u> 458													
406 <table border="1"> <tr> <td>LINK TO: <u>CONTACT</u> <input checked="" type="checkbox"/> <u>ADDRESS</u> <input checked="" type="checkbox"/> <u>DESCRIPTOR</u> <input checked="" type="checkbox"/> <u>CLOSE</u></td> </tr> </table>		LINK TO: <u>CONTACT</u> <input checked="" type="checkbox"/> <u>ADDRESS</u> <input checked="" type="checkbox"/> <u>DESCRIPTOR</u> <input checked="" type="checkbox"/> <u>CLOSE</u>											
LINK TO: <u>CONTACT</u> <input checked="" type="checkbox"/> <u>ADDRESS</u> <input checked="" type="checkbox"/> <u>DESCRIPTOR</u> <input checked="" type="checkbox"/> <u>CLOSE</u>													
412 <u>SAVE</u> 414 <u>416</u> 418 <u>420</u>													

FIG. 4

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COUNTERPARTY CONTACT INFORMATION	
CONTACT INFORMATION	
REPUBLIC TRADING	502
FIRST NAME:	<input type="text" value="JOHN"/>
LAST NAME:	<input type="text" value="SMITH"/>
GENDER:	<input type="radio" value="M"/> M ♂ <input type="radio" value="F"/> F ♀
DEPT:	<input type="text" value="ACCOUNTING"/>
TITLE:	<input type="text" value="VP"/>
PHONE:	<input type="text" value="212 555-1234"/>
<input type="checkbox"/> CONTACT INFORMATION	
MIDDLE INITIAL:	<input type="text" value="504"/>
USER MODIFIED:	<input type="text" value="VCOUGHLI"/>
DATE MODIFIED:	<input type="text" value="12/22/1999 16:05:22"/>
<input type="checkbox"/> POSITION: CREDIT MANAGER	
<input type="button" value="SAVE"/> <input type="button" value="DELETE"/> <input type="button" value="CLOSE"/>	

FIG. 5

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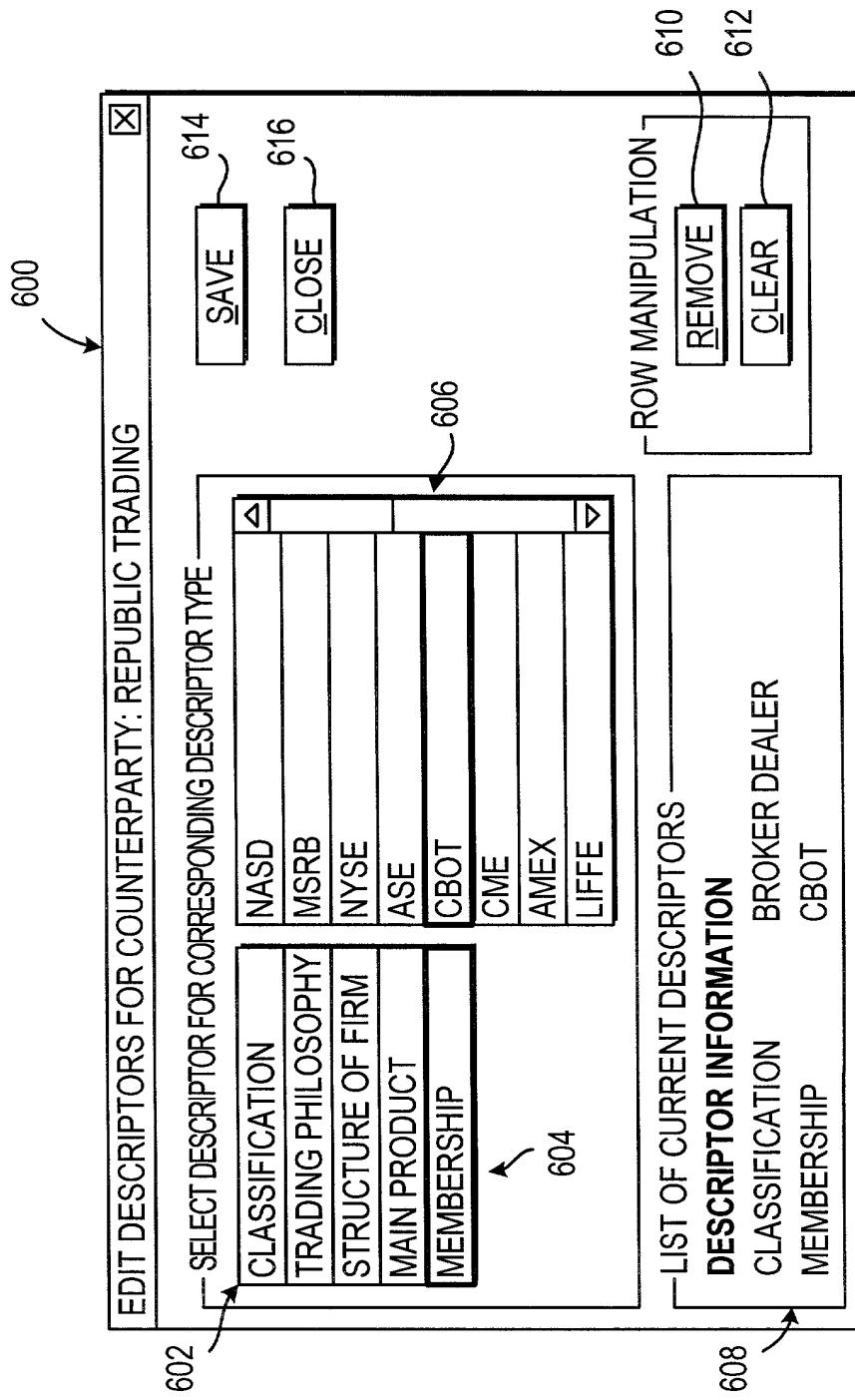
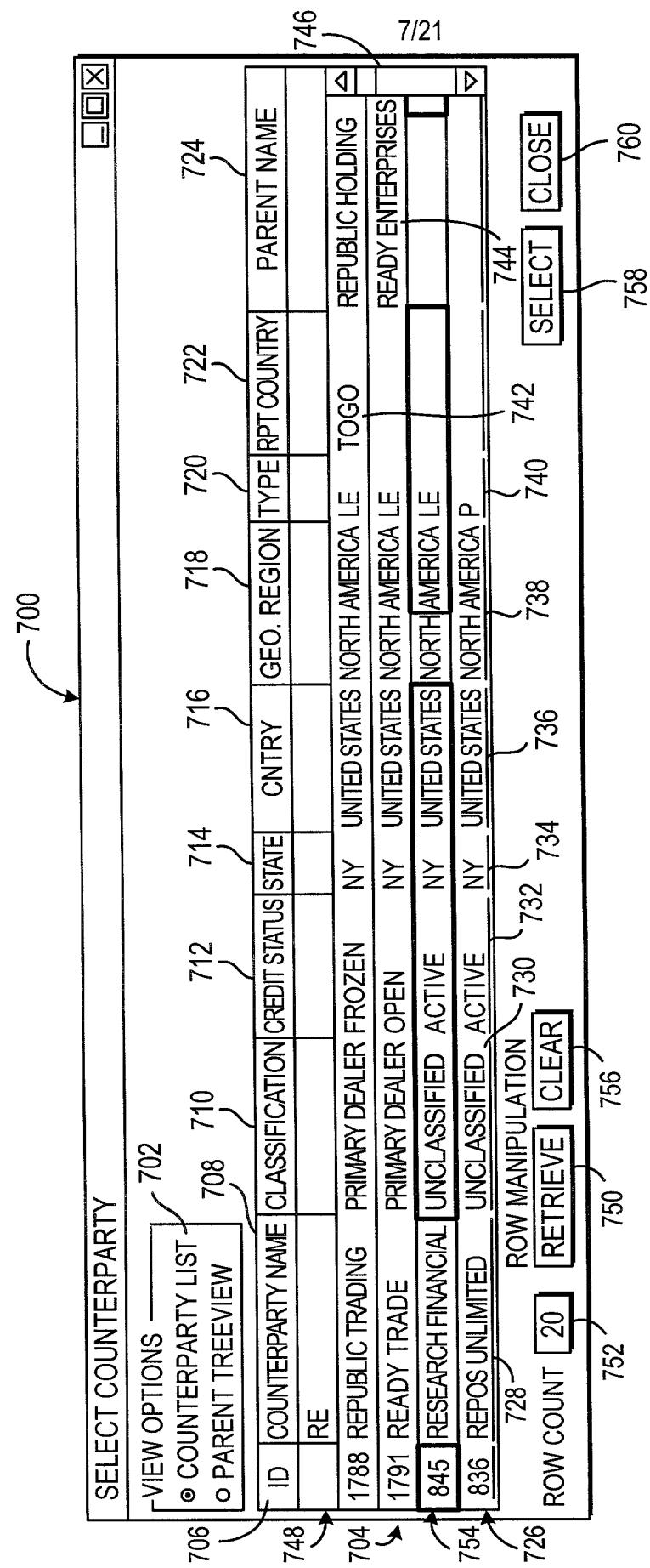
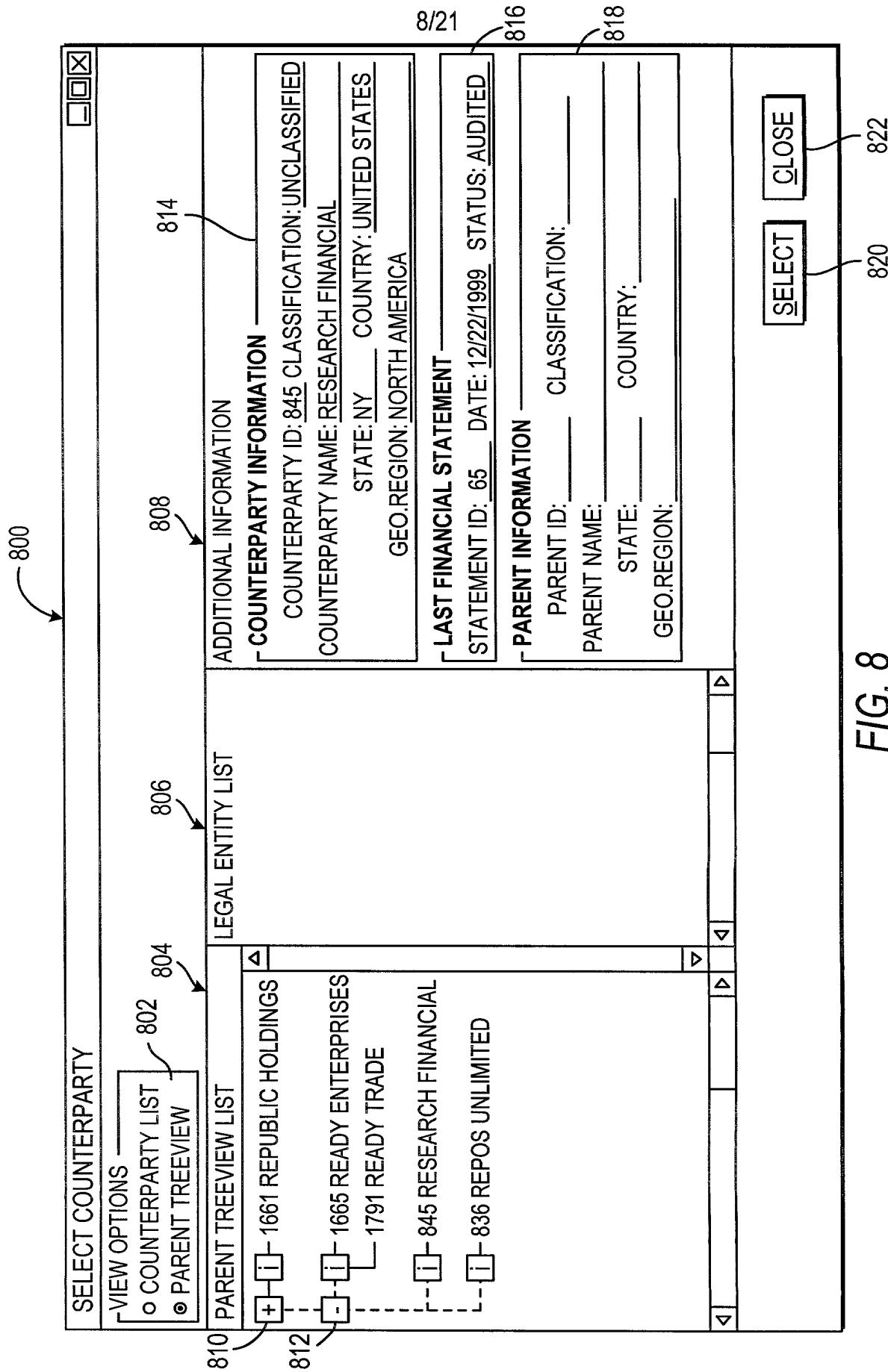


FIG. 6





Applicants : Stuart Harris et al. Confirmation No.: 3838
 Application No. : 09/755,591 Filed : January 5, 2001
 For : SYSTEMS AND METHODS FOR MONITORING
 CREDIT OF TRADING COUNTERPARTIES
 Attorney : Matthew T. Byrne, Regn. No. 40,934, Tel: (212)-596-9000

Sheet 9/21
 Docket No.
 CF/012

FINANCIAL STATEMENTS																																																																																																																	
REPUBLIC TRADING																																																																																																																	
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902																																																																																																																	
<table border="1"> <thead> <tr> <th colspan="6">STATEMENT DETAIL</th> </tr> </thead> <tbody> <tr> <td>STATEMENT ID:</td> <td>65</td> <td>STMNT DT:</td> <td>12/22/1999</td> <td colspan="2"></td> </tr> <tr> <td>DT MODIFIED:</td> <td>12/22/1999 16:10:30</td> <td>STATUS:</td> <td>AUDITED</td> <td colspan="2"></td> </tr> <tr> <td>USER ID:</td> <td>VCOUGH</td> <td>CURRENCY:</td> <td>USD</td> <td colspan="2"></td> </tr> <tr> <td>CASH/CASH EQUIVALENTS</td> <td>66,000</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>SECURITIES OWNED</td> <td>88,000</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>SECURITIES BORROWED</td> <td>77,000</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>REVERSE REPOS</td> <td>55,666</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>RECEIVABLE FROM B/D</td> <td>76,576</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>FAILED TO DELIVER</td> <td>999</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>RECEIVABLE - OTHER</td> <td>6,777</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>REPO</td> <td>9,999</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>SECURITIES LOANED</td> <td>8,888</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>BANK LOANS</td> <td>7,777</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>PAYABLE TO B/D</td> <td>7,654</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>PAYABLE TO CLEARING AGENT</td> <td>33</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td>LESS TREASURY STOCK</td> <td>555</td> <td></td> <td></td> <td colspan="2"></td> </tr> <tr> <td></td> <td>666</td> <td></td> <td></td> <td colspan="2"></td> </tr> </tbody> </table>						STATEMENT DETAIL						STATEMENT ID:	65	STMNT DT:	12/22/1999			DT MODIFIED:	12/22/1999 16:10:30	STATUS:	AUDITED			USER ID:	VCOUGH	CURRENCY:	USD			CASH/CASH EQUIVALENTS	66,000					SECURITIES OWNED	88,000					SECURITIES BORROWED	77,000					REVERSE REPOS	55,666					RECEIVABLE FROM B/D	76,576					FAILED TO DELIVER	999					RECEIVABLE - OTHER	6,777					REPO	9,999					SECURITIES LOANED	8,888					BANK LOANS	7,777					PAYABLE TO B/D	7,654					PAYABLE TO CLEARING AGENT	33					LESS TREASURY STOCK	555						666				
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<input type="checkbox"/> SHOW ALL <input type="checkbox"/> CREATE ACC STMNT <input type="checkbox"/> MODIFY ACC STMNT ORDER <input type="checkbox"/> SAVE <input type="checkbox"/> MODIFY <input type="checkbox"/> NEW <input type="checkbox"/> PRINT <input type="checkbox"/> CLOSE																																																																																																																	

FIG. 9

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1000

MODIFY FINANCIAL STATEMENT

REPUBLIC TRADING —

CURRENT STMNT: 65	1010	STATUS: AUDITED	1006
STMNT DT:	12/22/999	CRNCY: USD	1008

CASH/CASH EQUIVALENTS	66,000
SECURITIES OWNED	88,000
SECURITIES BORROWED	77,000
REVERSE REPOS	55,666
RECEIVABLE FROM B/D	76,576
RECEIVABLE FROM CUSTOMER	
FAILED TO DELIVER	999
RECEIVABLE - OTHER	6,777
OTHER	
TOTAL ASSETS	371,018

1012

SAVE

CLOSE

1014

1002 1004

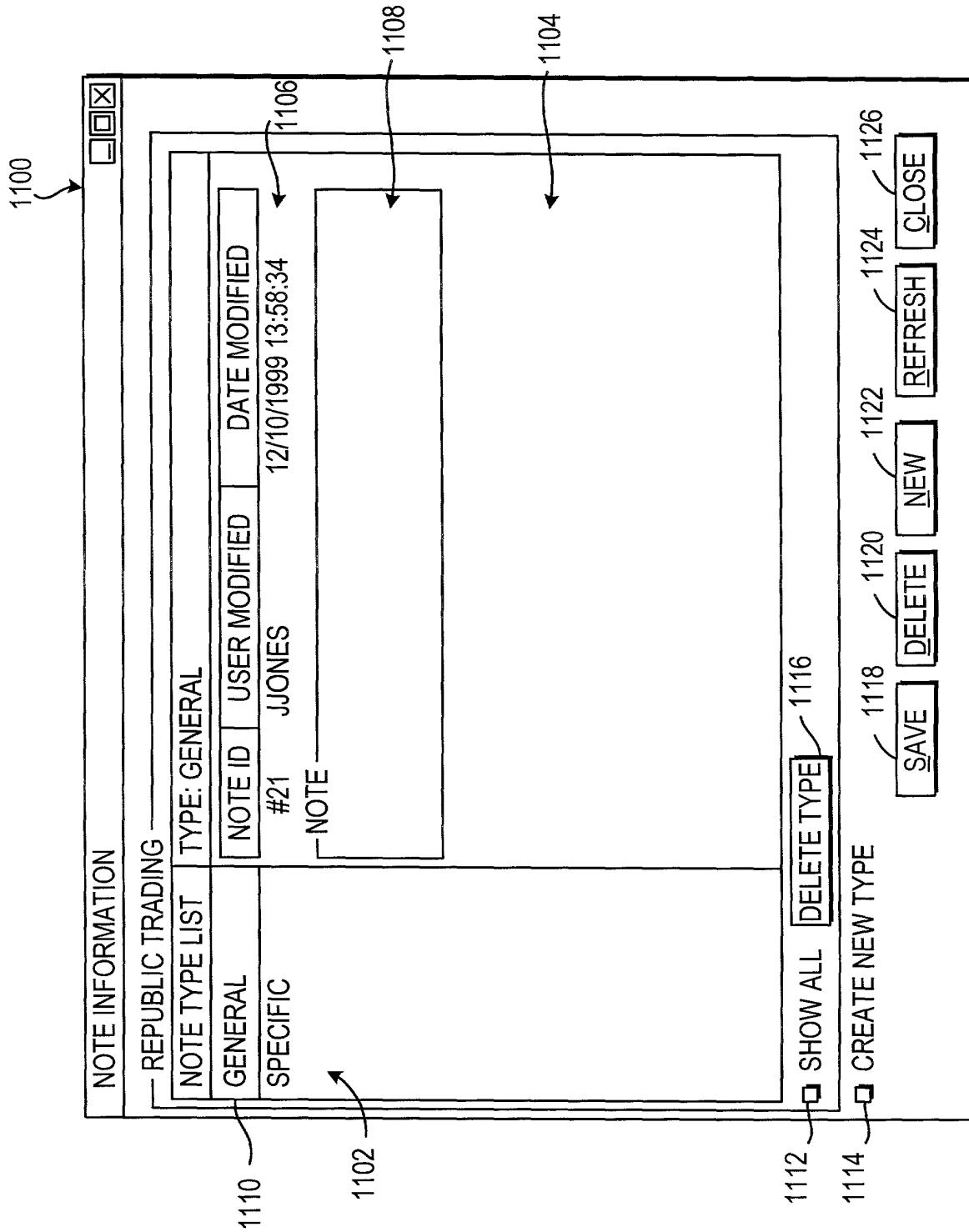
FIG. 10

Applicants : Stuart Harris et al. Confirmation No.: 3838
Application No. : 09/755,591 Filed : January 5, 2001
For : SYSTEMS AND METHODS FOR MONITORING
CREDIT OF TRADING COUNTERPARTIES
Attorney : Matthew T. Byrne, Regn. No. 40,934, Tel: (212)-596-9000

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FIG. 11



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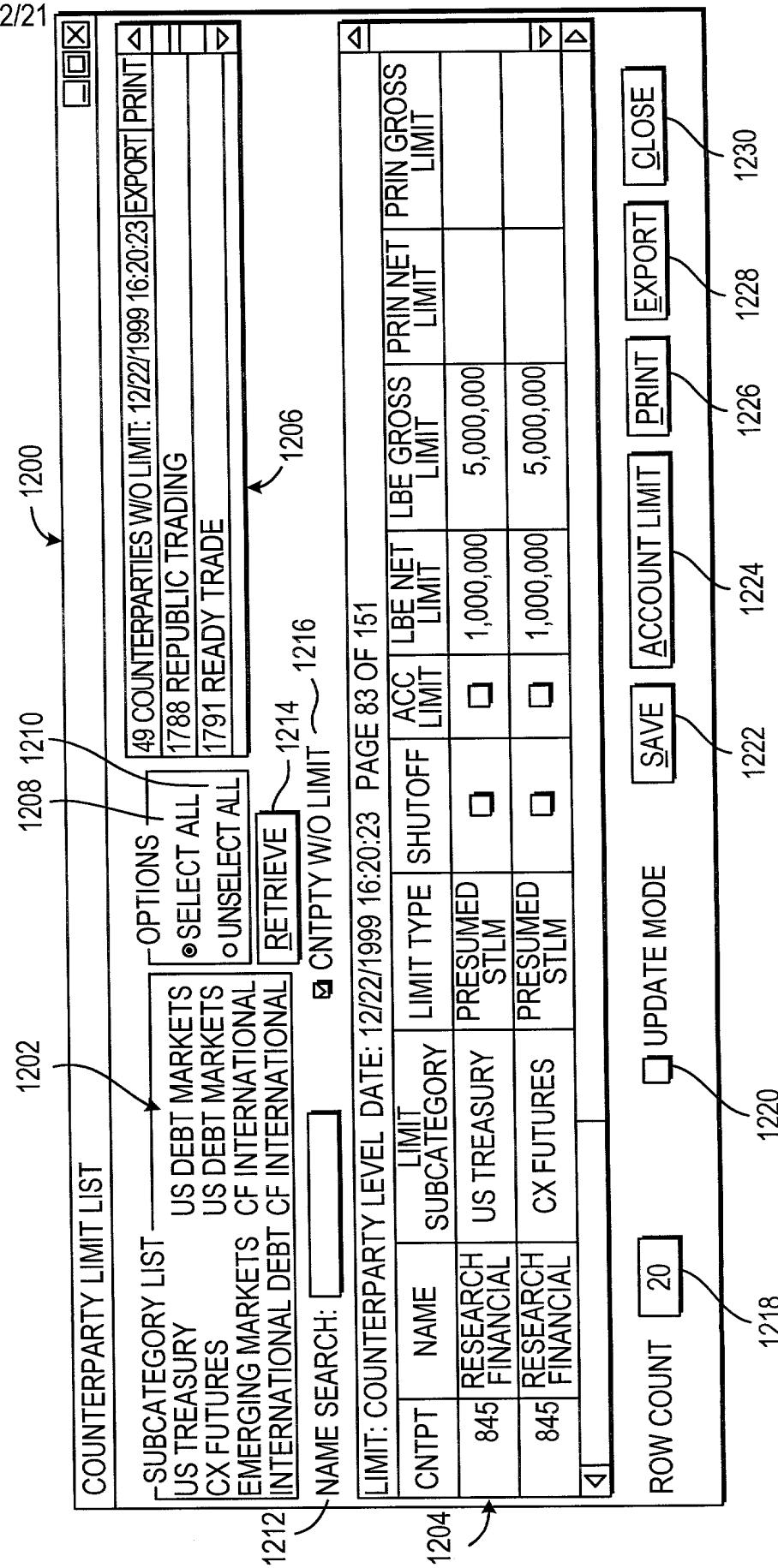


FIG. 12

Applicants : Stuart Harris et al. Confirmation No.: 3838
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Attorney : Matthew T. Byrne, Regn. No. 40,934, Tel: (212)-596-9000

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ACCOUNT LIMIT LIST		CNRTRPY LVL LIMIT FOR US TREASURY		4 ACCOUNT(S) WITHOUT ACCOUNT LEVEL LIMIT. CNTPTY LEVEL LIMIT IS APPLIED		EXPORT PRINT	
REPUBLIC TRADING	ACCT#	ACCOUNT NAME	ACTIVE	ACCT#	ACCOUNT NAME	BE ID	BROKER
LBE NET: 9,000,000	0	CURRENT LIMIT TYP: PRESUMED	STLM	31037	REPUBLIC TRADING	U5559	KH
LBE GROSS: 6,000,000	0	NEW LIMIT TYP: PRESUMED	STLM	31036	REPUBLIC TRADING	G123	KH
VAR NET: 0	0	INIT WARNING%: 70	INTRVL% 10	31035	REPUBLIC TRADING	G122	KH
VAR GROSS: 0	0	USER MODIFIED:		31034	REPUBLIC TRADING	G121	KH
CURRENCY: USD	IND LIQUID: <input checked="" type="checkbox"/>	SHUT OFF: <input checked="" type="checkbox"/>	DATE MODIFIED: 08/06/1999 13:02				
ACCOUNT	ACCOUNT NAME	ACTIVE	SHUTOFF	LBE NET LIMIT	LBE GROSS LIMIT	PRIN NET LIMIT	PRIN GROSS LIMIT
1789	REPUBLIC TRADING (BOB)	<input checked="" type="checkbox"/>	<input type="checkbox"/>	1,000,000	2,000,000	0	0
1790	REPUBLIC TRADING (MIKE)	<input checked="" type="checkbox"/>	<input type="checkbox"/>	1,000,000	2,000,000	0	0

14/21

FIG. 14

1400

<input checked="" type="checkbox"/> ENTER LIMIT	<input type="checkbox"/>
<u>LIMIT SUBCATEGORY:</u>	US TREASURY <input type="button" value="▼"/>
<u>CURRENT LIMIT TYPE:</u>	PRESUMED STLM <input type="button" value="▼"/>
<u>LBE NET LIMIT:</u>	30,000,000 <input type="checkbox"/> MAX
<u>LBE GROSS LIMIT:</u>	60,000,000 <input type="checkbox"/> MAX
<u>VAR GROSS LIMIT:</u>	0 <input type="checkbox"/> MAX
<u>VAR NET LIMIT:</u>	0 <input type="checkbox"/> MAX
<u>MTM GROSS LIMIT:</u>	0 <input type="checkbox"/> MAX
<u>MTM NET LIMIT:</u>	1,000,000 <input type="checkbox"/> MAX
<u>PRINCIPAL GROSS LIMIT:</u>	0 <input type="checkbox"/> MAX
<u>PRINCIPAL NET LIMIT:</u>	0 <input type="checkbox"/> MAX
<u>ID CURRENCY:</u>	USD <input type="button" value="▼"/>
<u>INTL WARNING LEVEL:</u>	70 %
<u>WARNING INTERVAL:</u>	10 %
<u>IND LIQUIDATE:</u>	<input checked="" type="radio"/> YES <input type="radio"/> NO
<u>IND SHUT OFF:</u>	<input checked="" type="radio"/> YES <input type="radio"/> NO
<u>USER MODIFIED:</u>	ADELATOR
<u>DATE MODIFIED:</u>	08/10/1999 16:20:17
<input type="button" value="SAVE"/>	<input type="button" value="CLOSE"/>

1406

1404

15/21

1504	1506	1510	1508	1512	1500	1514																																	
<p>POSITION VS LIMIT</p> <p>LIMIT CATEGORY</p> <p><input type="checkbox"/> US DEBT MARKETS</p> <p><input type="checkbox"/> US TREASURY CX FUTURES</p>				<p>OPTIONS</p> <p><input checked="" type="radio"/> SELECT ALL</p> <p><input type="checkbox"/> UNSELECT ALL</p> <p><input type="checkbox"/> RETRIEVE</p> <p><input type="checkbox"/> REFRESH</p> <p><input checked="" type="radio"/> MANUAL</p> <p><input type="checkbox"/> AUTO EVERY 30 SEC</p>																																			
<p>POSITION VS LIMIT DATE 12/09/1999 14:04:07 PAGE 1 OF 1</p> <table border="1"> <thead> <tr> <th>CNTRPTY</th> <th>NAME</th> <th>LIMIT TYPE</th> <th>NEW LIMIT TYPE</th> <th>LIMIT SUBCAT</th> <th>SHUT OFF</th> <th>% INIT</th> <th>QTY</th> <th>LBE NET POSITION</th> <th>LBE NET LIMIT</th> <th>% LBE NET</th> </tr> </thead> <tbody> <tr> <td>1788</td> <td>REPUBLIC TRADING</td> <td>PRESUM STLMT</td> <td>PRESUM STLMT</td> <td>CX FUTURES</td> <td><input type="checkbox"/></td> <td>70</td> <td>400,000,000</td> <td>40,000,000</td> <td>200,000,000</td> <td>20.00</td> </tr> <tr> <td>1502</td> <td></td> </tr> </tbody> </table>							CNTRPTY	NAME	LIMIT TYPE	NEW LIMIT TYPE	LIMIT SUBCAT	SHUT OFF	% INIT	QTY	LBE NET POSITION	LBE NET LIMIT	% LBE NET	1788	REPUBLIC TRADING	PRESUM STLMT	PRESUM STLMT	CX FUTURES	<input type="checkbox"/>	70	400,000,000	40,000,000	200,000,000	20.00	1502										
CNTRPTY	NAME	LIMIT TYPE	NEW LIMIT TYPE	LIMIT SUBCAT	SHUT OFF	% INIT	QTY	LBE NET POSITION	LBE NET LIMIT	% LBE NET																													
1788	REPUBLIC TRADING	PRESUM STLMT	PRESUM STLMT	CX FUTURES	<input type="checkbox"/>	70	400,000,000	40,000,000	200,000,000	20.00																													
1502																																							
<p>ROW COUNT <input type="text" value="1"/></p>				<p>ACCOUNT <input type="checkbox"/> TRANSACTION <input type="checkbox"/> PRINT <input type="checkbox"/> CLOSE</p>																																			
				<p>1516 1518 1520</p>																																			

1502

FIG. 15

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For : SYSTEMS AND METHODS FOR MONITORING
CREDIT OF TRADING COUNTERPARTIES
Attorney : Matthew T. Byrne, Regn. No. 40,934, Tel: (212)-596-9000

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POSITION VS LIMIT ACCOUNT DETAIL

READY TRADE

ACCOUNT LEVEL POSITION VS. LIMIT FOR CX FUTURES DATE: 12/22/1999 16:38:41 PAGE 1 OF 1

ACCOUNT #	ACCOUNT NAME	ACTIVE	SHUT OFF	%INIT	QUANTITY	LBE NET POSITION	LBE NET LIMIT	%LBE NET	LBE GROSS POSITION	LBE GROSS LIMIT
TOTAL:						101	-7,795,276			7,952,756
9589	ELECTRONIC 95589	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>		50	-3,937,008		0.00	3,937,008
9587	ELECTRONIC 95587	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>		51	-3,858,268		0.00	4,015,748

ROW COUNT 2

◀ ▶

EXPORT CLOSE PRINT

1604

FIG. 16

17/21

1704

POSITION VS LIMIT
READY TRADE

CX FUTURES: LIMIT VS POSITION TRANSACTIONS DATE: 12/21/1999 16:37:19 PAGE 1 OF 1

ACCOUNT ID	NM SECURITY	QUANTITY	LBE	PRINCIPAL	PRICE	MTM/VAR	TRADE ID	ORGTR	TR ROOM	BUY/SELL	STAT	FAIL
TOTAL:		101	-7,795,276	10,000								
9587	8 199906	25	-1,968,504	2,475	99.0000		1999101401169200002	2		SE	HD	EE
9587	8 199906	25	-1,968,504	2,475	99.0000		1999101401169300002	2		SE	HD	EE
9589	8 199906	25	-1,968,504	2,475	99.0000		1999101401169400002	2		SE	HD	EE
9589	8 199906	25	-1,968,504	2,475	99.0000		1999101401169500002	2		SE	HD	EE
9587	8 199906	1	78,740	100	100.3438		1999101401169000001	2		BU	HD	EE

1702

ROW COUNT

1706

FIG. 17

18/21

<p>1804</p> <p>SELECT LIMIT CAT</p> <p>US DEBT MARKETS <input checked="" type="checkbox"/> US TREASURY CX FUTURES</p>	<p>1806</p> <p>SUBCAT LIST</p> <p>OPTIONS —</p> <p><input checked="" type="radio"/> SELECT ALL</p> <p><input type="radio"/> UNSELECT ALL</p> <p>RETRIEVE</p>	<p>1800</p> <p>REFRESH —</p> <p><input checked="" type="radio"/> AUTOMATIC EVERY 30 MIN</p> <p><input type="radio"/> GO</p> <p>MANUAL</p>																																													
<p>TODAY'S POSITION DATE: 12/22/1999 16:44:21 PAGE 1 OF 18</p> <table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>ID</th> <th>COUNTERPARTY NAME</th> <th>LIMIT SUBCATEGORY</th> <th>QUANTITY</th> <th>LBE NET POSITION</th> <th>LBE GROSS POSITION</th> <th>LBE LONG POS</th> <th>LBE SHORT POS</th> <th>VAR NET POSITION</th> </tr> </thead> <tbody> <tr> <td>1802</td> <td></td> <td></td> <td>35,452</td> <td>0</td> <td>2,984,722,799</td> <td>1,492,361,400</td> <td>1,492,361,400</td> <td>0</td> </tr> <tr> <td>1784</td> <td>READY TRADE</td> <td>CX FUTURES</td> <td>101</td> <td>-7,795,276</td> <td>7,952,756</td> <td>78,740</td> <td>7,874,016</td> <td>0</td> </tr> <tr> <td colspan="9" style="text-align: center;">▼</td> </tr> <tr> <td colspan="9" style="text-align: center;">▼</td> </tr> </tbody> </table>			ID	COUNTERPARTY NAME	LIMIT SUBCATEGORY	QUANTITY	LBE NET POSITION	LBE GROSS POSITION	LBE LONG POS	LBE SHORT POS	VAR NET POSITION	1802			35,452	0	2,984,722,799	1,492,361,400	1,492,361,400	0	1784	READY TRADE	CX FUTURES	101	-7,795,276	7,952,756	78,740	7,874,016	0	▼									▼								
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▼																																															
▼																																															
<p>1808</p> <p>ROW COUNT <input type="text" value="1"/></p>		<p>1810</p> <p>ACCOUNT <input type="checkbox"/> TRANSACTION <input type="checkbox"/> PRINT <input type="checkbox"/> CLOSE</p>																																													

FIG. 18

19/21

1900

TODAY'S ACCOUNT POSITION FOR CX FUTURES DATE: 12/22/1999 16:45:24 PAGE 1 OF 1						
READY TRADE		ACCOUNT NAME	ACTIVE	QTY	LBE NET	LBE GROSS
TOTAL:				101	-7,95,276	7,952,756
9587		ELECTRONIC 9587	<input checked="" type="checkbox"/>	51	-3,858,268	4,015,748
9589		ELECTRONIC 9589	<input checked="" type="checkbox"/>	50	-3,937,008	3,937,008
ROW COUNT <input type="text" value="2"/>						

1902

1904

FIG. 19

20/21

CUMULATIVE POSITION		LIMIT CATEGORY		OPTIONS		REFRESH		▼																												
2006		2004		<input type="checkbox"/> SELECT ALL <input type="checkbox"/> UNSELECT ALL		<input type="checkbox"/> AUTOMATIC EVERY 30 ↳ GO <input type="checkbox"/> MANUAL		▼																												
CUMULATIVE POSITION		LIMIT SUBCATEGORY		<input type="checkbox"/> RETRIEVE		<input type="checkbox"/> TRANSACTION <input type="checkbox"/> ACCOUNT <input type="checkbox"/> ROW COUNT [20]		▼																												
US DEBT MARKETS		US TREASURY CX FUTURES		<input type="checkbox"/> PAGE 1 OF 86		<input type="checkbox"/> PRINT <input type="checkbox"/> CLOSE		▼																												
2000		2006		<table border="1"> <thead> <tr> <th>ID</th> <th>COUNTERPARTY NAME</th> <th>LIMIT SUBCATEGORY</th> <th>QUANTITY</th> <th>LBE NET POSITION</th> <th>LBE GROSS POSITION</th> <th>LBE LONG POS</th> <th>LBE SHORT POS</th> <th>VAR NET POSITION</th> </tr> </thead> <tbody> <tr> <td>2002</td> <td>606</td> <td>READY TRADE</td> <td>45,000,000</td> <td>-1,562,500</td> <td>181,028,943</td> <td>5,632,923,827</td> <td>2,906,976,385</td> <td>2,725,947,442</td> </tr> <tr> <td>TOTAL:</td> <td></td> <td>US TREASURY</td> <td>45,000,000</td> <td>23,437,500</td> <td>10,937,500</td> <td>12,500,000</td> <td>0</td> <td>0</td> </tr> </tbody> </table>		ID	COUNTERPARTY NAME	LIMIT SUBCATEGORY	QUANTITY	LBE NET POSITION	LBE GROSS POSITION	LBE LONG POS	LBE SHORT POS	VAR NET POSITION	2002	606	READY TRADE	45,000,000	-1,562,500	181,028,943	5,632,923,827	2,906,976,385	2,725,947,442	TOTAL:		US TREASURY	45,000,000	23,437,500	10,937,500	12,500,000	0	0	<input type="checkbox"/> 2008 <input type="checkbox"/> 2010		▼	
ID	COUNTERPARTY NAME	LIMIT SUBCATEGORY	QUANTITY	LBE NET POSITION	LBE GROSS POSITION	LBE LONG POS	LBE SHORT POS	VAR NET POSITION																												
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TOTAL:		US TREASURY	45,000,000	23,437,500	10,937,500	12,500,000	0	0																												

FIG. 20

21/21

2100

CUMULATIVE ACCOUNT POSITION

READY TRADE

CUMULATIVE ACCOUNT POSITION FOR US TREASURY DATE: 12/22/1999 16:48:09 PAGE 1 OF 1						
ACCT#	ACCOUNT NAME	ACTIVE	QTY	LBE NET	LBE GROSS	LONG POS
TOTAL:			45,000,000	-1,562,500	23,437,500	10,937,500
9991	BOB	<input checked="" type="checkbox"/>	15,000,000	-1,562,500	7,812,500	3,125,000
1031	MIKE	<input checked="" type="checkbox"/>	30,000,000	0	15,625,000	7,812,500

ROW COUNT 2102

2104

FIG. 21